UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 30 APRIL 2023

APPROVED EXISTING SCHEMES, CLOSED PENSION FUND ADMINISTRATORS AND RSA FUNDS (INCLUDING UNREMITTED CONTRIBUTIONS @CBN & LEGACY FUNDS)

ASSET CLASSES	EXISTING SCHEMES	CPFAs	FUND I	FUND II	FUND III	FUND IV	FUND V	FUND VI	FUND VI RETIREE	TOTAL PENSION FUND ASSETS
	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million
DOMESTIC ORDINARY SHARES	99,067.99	31,903.60	8,224.76	697,183.24	160,008.66	15,421.87	0.55	885.01	36.79	1,012,732.46
FOREIGN ORDINARY SHARES	0.00	116,498.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	116,498.64
TOTAL FGN SECURITES	**883,271.88**	**830,966.63**	**42,549.65**	**4,371,249.93**	**3,128,287.16**	**847,487.29**	**154.43**	**21,046.38**	**2,396.01**	**10,127,409.37**
* FED. GOVT BONDS (HTM)	844,281.63	766,720.38	40,124.35	4,218,622.08	3,014,735.18	819,281.35	121.14	7,286.19	1,600.36	9,712,772.64
* TREASURY BILLS	29,739.97	7,955.12	1,722.93	92,227.01	48,512.86	14,791.09	28.72	377.19	19.31	195,374.20
* AGENCY BONDS (NMRC)	64.06	611.82	26.40	7,625.70	2,143.19	1,710.79	0.00	0.00	0.00	12,181.97
* SUKUK BONDS	9,077.01	597.30	675.98	50,801.33	61,057.17	11,540.13	4.57	13,383.00	776.34	147,912.83
* GREEN BONDS	109.22	55,082.01	0.00	1,973.80	1,838.75	163.93	0.00	0.00	0.00	59,167.72
STATE GOVT SECURITIES	15,704.73	17,346.07	697.94	67,332.63	48,425.11	14,529.06	0.00	0.00	0.00	164,035.53
CORP. DEBT SECURITIES	**143,044.12**	**263,234.70**	**14,844.34**	**666,759.82**	**442,878.16**	**149,084.85**	**27.09**	**3,201.34**	**308.57**	**1,683,382.99**
* CORPORATE BONDS (HTM)	122,171.53	14,669.31	14,815.85	644,474.76	433,369.84	147,203.38	27.09	3,188.77	308.57	1,380,229.10
* CORPORATE BONDS (AFS)	18,942.91	246,138.74	10.50	11,256.73	3,732.50	620.25	0.00	0.00	0.00	280,701.64
* CORPORATE INFRASTRUCTURE BONDS	1,581.82	2,426.65	17.99	6,730.36	2,669.82	1,006.55	0.00	12.57	0.00	14,445.77
* CORPORATE GREEN BONDS	347.85	0.00	0.00	4,297.98	3,105.99	254.67	0.00	0.00	0.00	8,006.49
MONEY MKT INSTR.	**216,321.03**	**150,259.03**	**16,577.62**	**719,546.51**	**505,849.94**	**173,621.51**	**232.08**	**9,927.16**	**1,406.05**	**1,793,740.93**
FIXED DEPOSIT/ BANK ACCEPTANCE	191,399.45	122,023.49	14,396.13	627,872.50	464,946.93	159,889.55	231.98	9,354.44	1,360.08	1,591,474.55
COMMERCIAL PAPERS	24,626.38	7,711.71	2,181.49	91,674.02	40,903.01	13,731.96	0.09	572.72	45.97	181,447.35
FOREIGN MONEY MKT INSTR.	295.20	20,523.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	20,819.02
MUTUAL FUNDS	**15,382.73**	**19,331.24**	**2,883.54**	**52,350.46**	**9,997.51**	**1,271.70**	**0.00**	**737.64**	**121.24**	**102,076.08**
OPEN/CLOSE FUNDS	3,424.90	19,016.24	2,883.54	49,169.90	7,245.40	903.11	0.00	688.44	121.24	83,452.77
REITs	11,957.82	315.00	0.00	3,180.57	2,752.12	368.60	0.00	49.20	0.00	18,623.31
SUPRA-NATIONAL BONDS	1,093.13	0.00	10.04	3,437.01	3,965.04	898.39	0.00	0.00	0.00	9,403.60
INFRASTRUCTURE FUNDS	5,457.26	17,089.97	1,436.11	97,757.38	621.43	201.33	0.00	0.00	0.00	122,563.48
REAL ESTATE	97,883.24	113,746.21	9.23	4,566.58	0.00	0.00	0.00	0.00	9.23	216,214.47
PRIVATE EQUITIES	505.36	11,838.85	0.00	32,787.87	0.00	0.00	0.00	0.00	0.00	45,132.07
CASH & OTHER ASSETS	45,490.25	38,291.93	5,258.89	145,020.96	105,802.10	37,594.20	42.96	837.20	121.01	378,459.50
CURRENT NET ASSET VALUE	**1,523,221.72**	**1,610,506.87**	**92,492.11**	**6,857,992.38**	**4,405,835.10**	**1,240,110.20**	**457.11**	**36,634.72**	**4,398.91**	**15,771,649.13**
PREVIOUS NET ASSET VALUE	**1,516,855.48**	**1,602,814.85**	**88,534.53**	**6,766,739.89**	**4,334,724.18**	**1,232,776.01**	**434.70**	**35,161.59**	**4,427.93**	**15,582,469.16**
GROWTH/DIMINUTION	6,366.23	7,692.02	3,957.58	91,252.49	71,110.93	7,334.19	22.42	1,473.13	-29.02	189,179.96
RSA Membership	9,968,388									